

**Supplemental Reporting Document
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August 2006 Investment Committee Meeting
(June 2006 Reporting Period)**

Investment Transactions

Affiliate Funds

- Legislators' Retirement Fund
- Judges' Retirement Fund
- Judges II Retirement Fund
- Public Employees' Medical & Hospital Care Act Contingency Reserve Fund
- Volunteer Firefighters Length of Service Award Fund
- Supplemental Contribution Funds
- Self Fund Health Care



Investment Office

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August 14, 2006

SUPPLEMENTAL ITEM

TO: MEMBERS OF THE INVESTMENT COMMITTEE

- I. SUBJECT:** Investment Transactions
- II. PROGRAM:** Affiliate Funds
- III. RECOMMENDATION:** Consent

The following investment transaction reports relating to the Affiliate Funds have been compiled by staff for the Investment Committee's review. The transaction reports were completed for the month of June 2006.

Affiliate Funds

Legislators' Retirement Fund
Judges' Retirement Fund
Judges II Retirement Fund
Public Employees' Medical & Hospital Care Act Contingency
Reserve Fund
Volunteer Firefighters Length of Service Award Fund
Supplemental Contribution Funds
Self Fund Health Care

Matthew Flynn
Division Chief

Anne Stausboll
Assistant Executive Officer

Russell Read
Chief Investment Officer

LEGISLATORS' RETIREMENT FUND

ASSET ALLOCATION

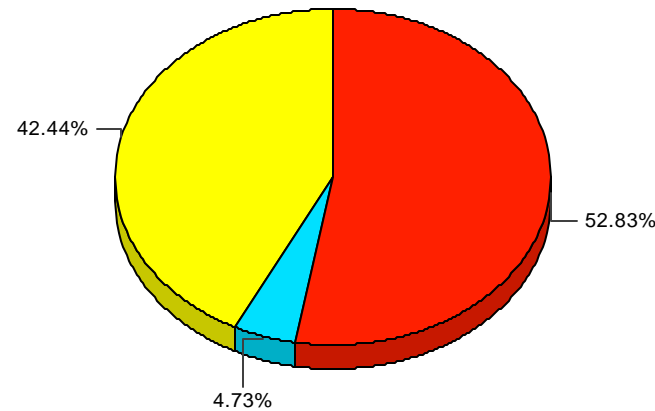
June 30, 2006



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<u>Asset</u>	<u>BOOK VALUE</u>	<u>PERCENT OF PORTFOLIO</u>	<u>MARKET VALUE</u>	<u>PERCENT OF PORTFOLIO</u>
AFFILIATE TIPS	\$156,141,412	55.069	\$149,568,005	52.827
LEG-INTERNATIONAL - SSGA	\$7,681,976	2.709	\$13,395,784	4.731
LEGISLATORS RETIREMENT TOTAL FUND	\$119,713,797	42.222	\$120,164,934	42.442
TOTAL	<u>\$283,537,186</u>	100.000	<u>\$283,128,722</u>	100.000

Market Value



LEGISLATORS' RETIREMENT FUND

INVESTMENT PORTFOLIO SUMMARY

June 30, 2006

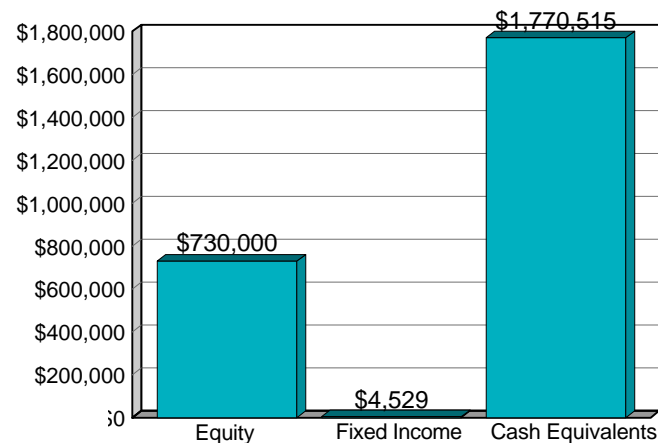


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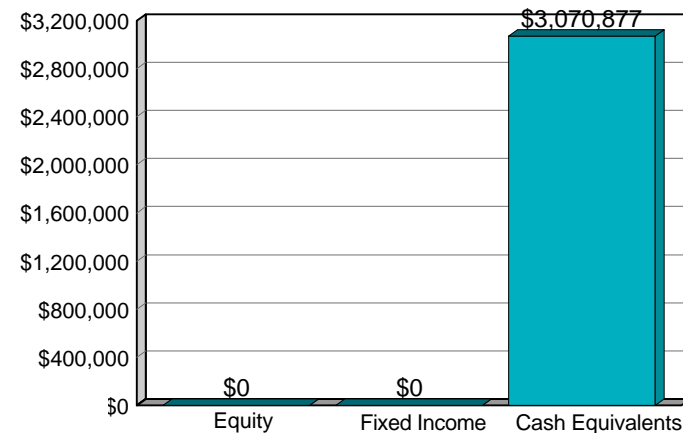
INVESTMENT TRANSACTIONS

Portfolio	PURCHASES			SALES			TOTAL NET INVESTMENT
	Equity	Fixed Income	Cash Equivalents	Equity	Fixed Income	Cash Equivalents	
AFFILIATE TIPS	\$0	\$4,529	\$0	\$0	\$0	\$0	\$4,529
LEG-INTERNATIONAL - SSGA	\$730,000	\$0	\$0	\$0	\$0	\$0	\$730,000
LEGISLATORS RETIREMENT TOTAL FUND	\$0	\$0	\$1,770,515	\$0	\$0	\$3,070,877	(\$1,300,362)
Total	\$730,000	\$4,529	\$1,770,515	\$0	\$0	\$3,070,877	(\$565,833)

PURCHASES



SALES



JUDGES' RETIREMENT FUND

ASSET ALLOCATION

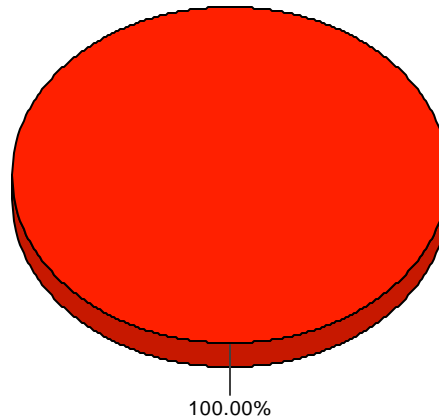
June 30, 2006



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<u>Asset</u>	<u>BOOK VALUE</u>	<u>PERCENT OF PORTFOLIO</u>	<u>MARKET VALUE</u>	<u>PERCENT OF PORTFOLIO</u>
JUD-INTERNAL SHORT TERM - CALPERS	\$10,088,896	100.000	\$10,088,896	100.000
TOTAL	<u>\$10,088,896</u>	100.000	<u>\$10,088,896</u>	100.000

Market Value



JUDGES' RETIREMENT FUND

INVESTMENT PORTFOLIO SUMMARY

June 30, 2006

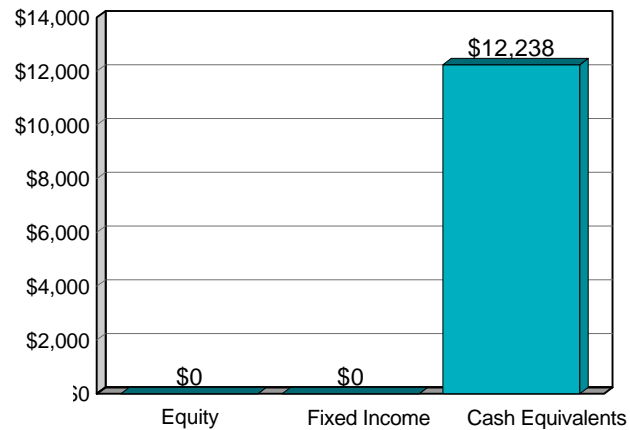


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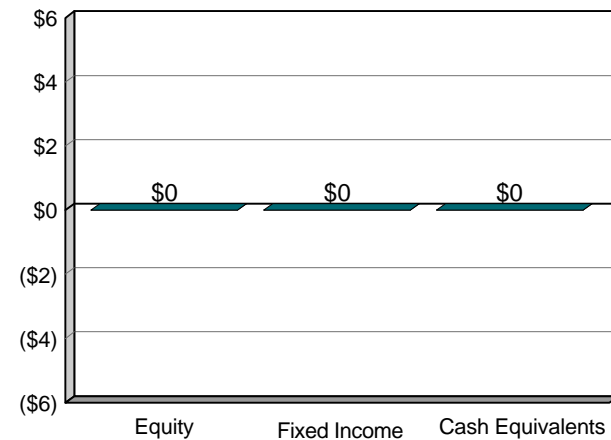
INVESTMENT TRANSACTIONS

Portfolio	PURCHASES			SALES			TOTAL NET INVESTMENT
	Equity	Fixed Income	Cash Equivalents	Equity	Fixed Income	Cash Equivalents	
JUD-INTERNAL SHORT TERM - CALPERS	\$0	\$0	\$12,238	\$0	\$0	\$0	\$12,238
Total	\$0	\$0	\$12,238	\$0	\$0	\$0	\$12,238

PURCHASES



SALES



JUDGES II RETIREMENT FUND

ASSET ALLOCATION

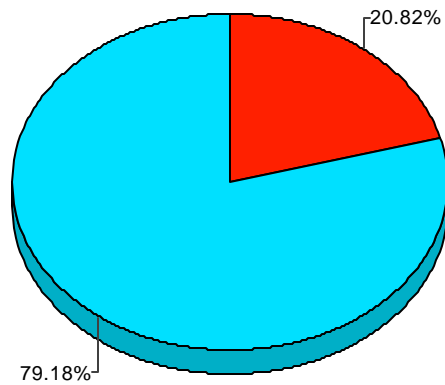
June 30, 2006



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<u>Asset</u>	<u>BOOK VALUE</u>	<u>PERCENT OF PORTFOLIO</u>	<u>MARKET VALUE</u>	<u>PERCENT OF PORTFOLIO</u>
JUDGES II - INTERNATIONAL - SSGA	\$26,715,841	14.227	\$43,710,004	20.825
JUDGES II TOTAL FUND	\$161,066,102	85.773	\$166,185,930	79.175
TOTAL	<u>\$187,781,944</u>	100.000	<u>\$209,895,935</u>	100.000

Market Value



JUDGES II RETIREMENT FUND

INVESTMENT PORTFOLIO SUMMARY

June 30, 2006

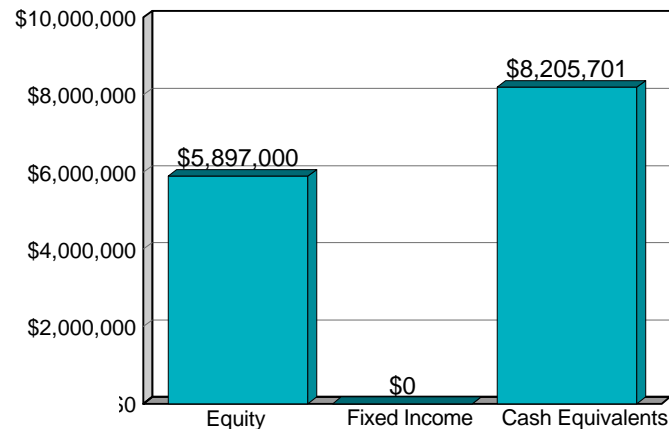


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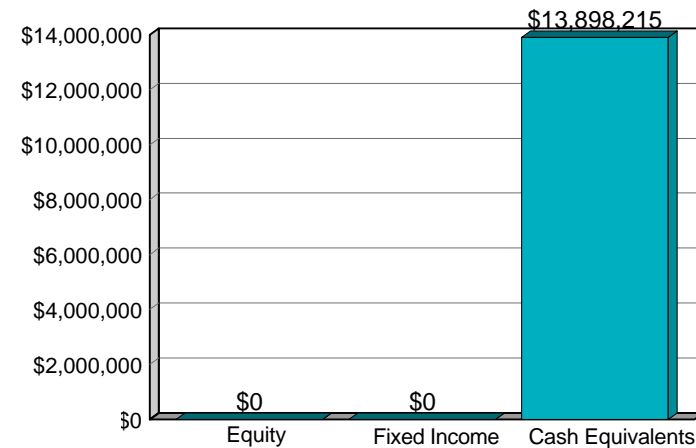
INVESTMENT TRANSACTIONS

Portfolio	PURCHASES			SALES			TOTAL NET INVESTMENT
	Equity	Fixed Income	Cash Equivalents	Equity	Fixed Income	Cash Equivalents	
JUDGES II - INTERNATIONAL - SSGA	\$5,897,000	\$0	\$0	\$0	\$0	\$0	\$5,897,000
JUDGES II TOTAL FUND	\$0	\$0	\$8,205,701	\$0	\$0	\$13,898,215	(\$5,692,514)
Total	\$5,897,000	\$0	\$8,205,701	\$0	\$0	\$13,898,215	\$204,486

PURCHASES



SALES



CONTINGENCY RESERVE FUND

ASSET ALLOCATION

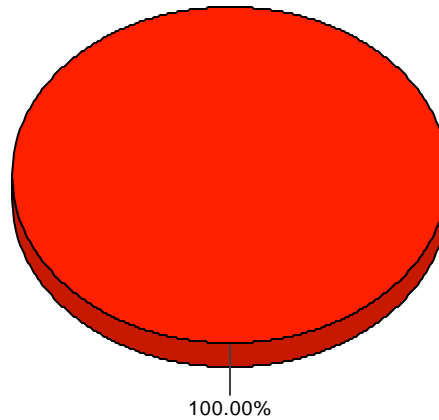
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Asset	BOOK VALUE	PERCENT OF PORTFOLIO	MARKET VALUE	PERCENT OF PORTFOLIO
CRF INTERNAL SHORT TERM - CALPERS	\$5,459,313	100.000	\$5,459,313	100.000
TOTAL	\$5,459,313	100.000	\$5,459,313	100.000

Market Value



CONTINGENCY RESERVE FUND

INVESTMENT PORTFOLIO SUMMARY

June 30, 2006

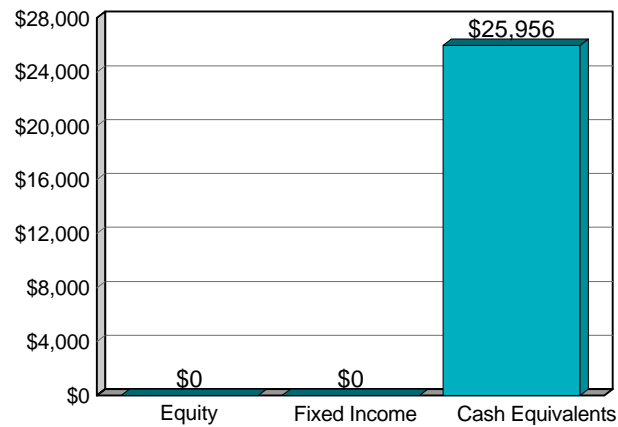


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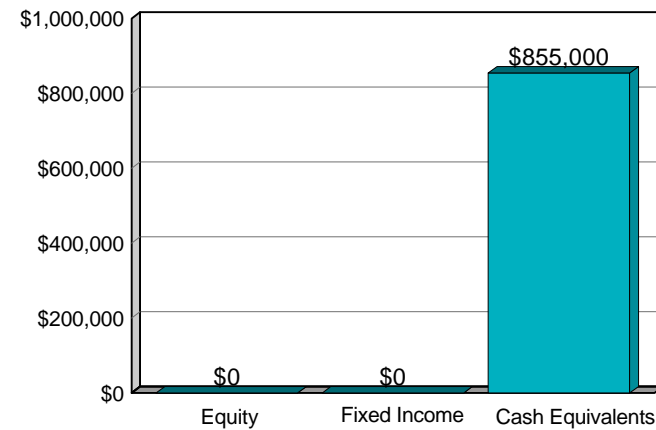
INVESTMENT TRANSACTIONS

Portfolio	PURCHASES			SALES			TOTAL NET INVESTMENT
	Equity	Fixed Income	Cash Equivalents	Equity	Fixed Income	Cash Equivalents	
CRF INTERNAL SHORT TERM - CALPERS	\$0	\$0	\$25,956	\$0	\$0	\$855,000	(\$829,044)
Total	\$0	\$0	\$25,956	\$0	\$0	\$855,000	(\$829,044)

PURCHASES



SALES



VOLUNTEER FIREFIGHTERS' RETIREMENT FUNDS

ASSET ALLOCATION

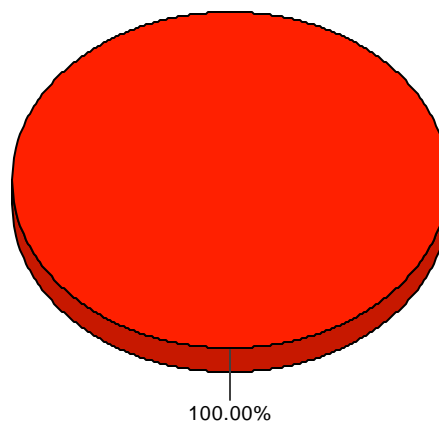
June 30, 2006



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<u>Asset</u>	<u>BOOK VALUE</u>	<u>PERCENT OF PORTFOLIO</u>	<u>MARKET VALUE</u>	<u>PERCENT OF PORTFOLIO</u>
VFF-INTERNAL SHORT TERM - CALPERS	\$2,863,666	100.000	\$3,034,634	100.000
TOTAL	<u>\$2,863,666</u>	100.000	<u>\$3,034,634</u>	100.000

Market Value



VOLUNTEER FIREFIGHTERS' RETIREMENT FUNDS

INVESTMENT PORTFOLIO SUMMARY

June 30, 2006

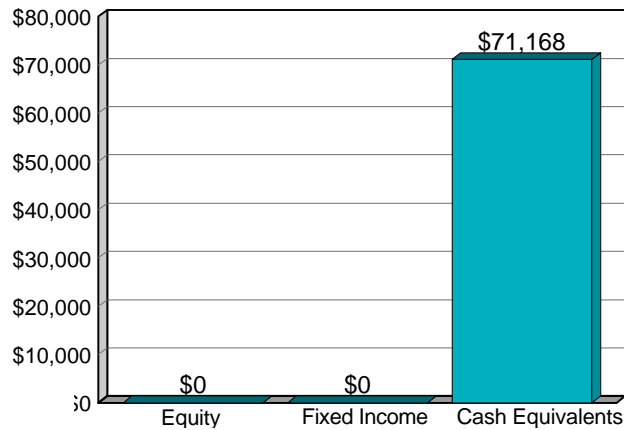


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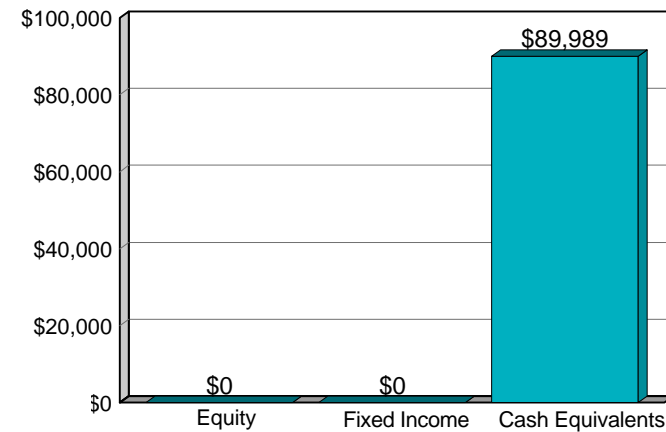
INVESTMENT TRANSACTIONS

Portfolio	PURCHASES			SALES			TOTAL NET INVESTMENT
	Equity	Fixed Income	Cash Equivalents	Equity	Fixed Income	Cash Equivalents	
VFF-INTERNAL SHORT TERM - CALPERS	\$0	\$0	\$71,168	\$0	\$0	\$89,989	(\$18,821)
Total	\$0	\$0	\$71,168	\$0	\$0	\$89,989	(\$18,821)

PURCHASES



SALES



SUPPLEMENTAL CONTRIBUTION FUNDS

ASSET ALLOCATION

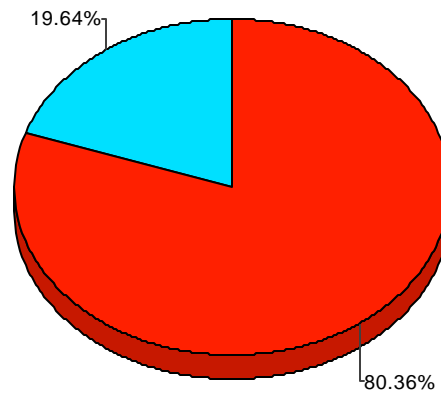
June 30, 2006



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<u>Asset</u>	<u>BOOK VALUE</u>	<u>PERCENT OF PORTFOLIO</u>	<u>MARKET VALUE</u>	<u>PERCENT OF PORTFOLIO</u>
SCP TOTAL FUND	\$16,047,917	86.892	\$16,729,816	80.358
SUPPLEMENTAL CONTRIBUTION - INTL EQUITY	\$2,420,885	13.108	\$4,089,257	19.642
TOTAL	<u>\$18,468,802</u>	100.000	<u>\$20,819,073</u>	100.000

Market Value



SUPPLEMENTAL CONTRIBUTION FUNDS

INVESTMENT PORTFOLIO SUMMARY

June 30, 2006

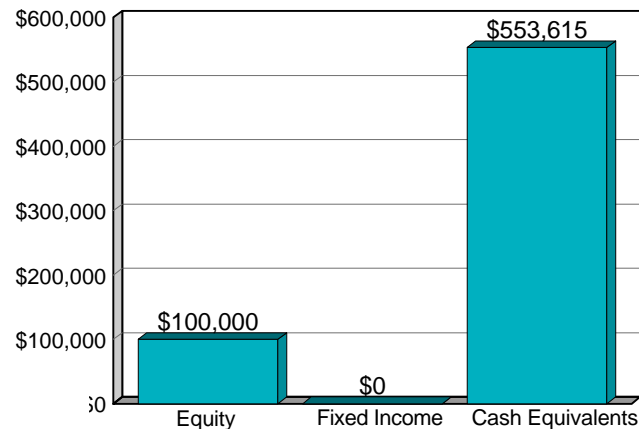


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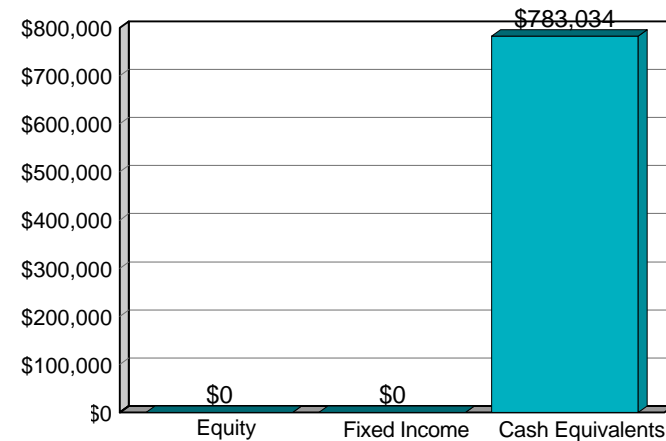
INVESTMENT TRANSACTIONS

Portfolio	PURCHASES			SALES			TOTAL NET INVESTMENT
	Equity	Fixed Income	Cash Equivalents	Equity	Fixed Income	Cash Equivalents	
SCP TOTAL FUND	\$0	\$0	\$553,615	\$0	\$0	\$783,034	(\$229,419)
SUPPLEMENTAL CONTRIBUTION - INTL EQUITY	\$100,000	\$0	\$0	\$0	\$0	\$0	\$100,000
Total	\$100,000	\$0	\$553,615	\$0	\$0	\$783,034	(\$129,419)

PURCHASES



SALES



SELF FUND HEALTH

ASSET ALLOCATION

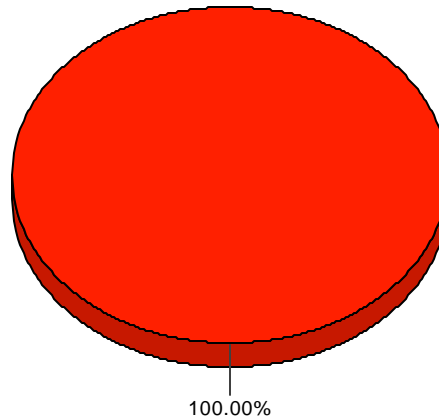
June 30, 2006



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Asset	BOOK VALUE	PERCENT OF PORTFOLIO	MARKET VALUE	PERCENT OF PORTFOLIO
SELF FUND HEALTH - CALPERS	\$94,095,481	100.000	\$94,087,363	100.000
TOTAL	\$94,095,481	100.000	\$94,087,363	100.000

Market Value



SELF FUND HEALTH

INVESTMENT PORTFOLIO SUMMARY

June 30, 2006

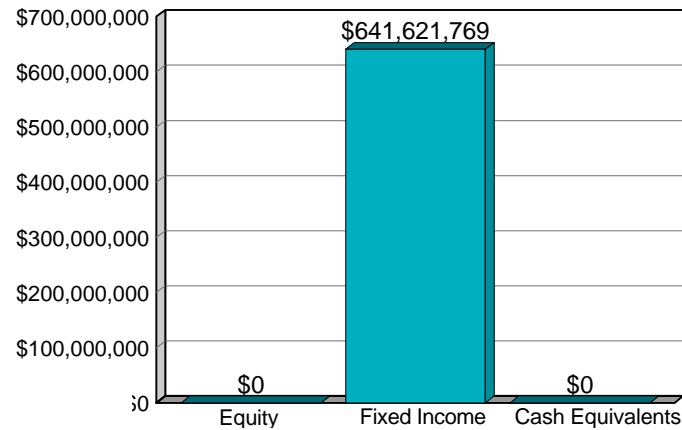


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INVESTMENT TRANSACTIONS

Portfolio	PURCHASES			SALES			TOTAL NET INVESTMENT
	Equity	Fixed Income	Cash Equivalents	Equity	Fixed Income	Cash Equivalents	
SELF FUND HEALTH - CALPERS	\$0	\$641,621,769	\$0	\$0	\$638,269,664	\$0	\$3,352,105
Total	\$0	\$641,621,769	\$0	\$0	\$638,269,664	\$0	\$3,352,105

PURCHASES



SALES

